

SCHEDULE OF INVESTMENTS & CERTIFICATES OF DEPOSIT

June 30, 2002

SECURITIES LENDING INVESTMENTS

(11.0% of Total Portfolio)

Repurchase Agreements

Principal	Issuer	Date of Maturity	Yield Percentage	Description of Collateral	Amortized Cost
87,004,833	Bear Stearns Securities Corp.	7/01/02	2.0000	U.S. Agency Securities	87,004,833
300,016,417	Goldman Sachs & Co.	7/01/02	1.9700	U.S. Agency Securities	300,016,417
<u>296,134,122</u>	Morgan Stanley & Company Inc.	7/01/02	1.9600	U.S. Agency Securities	<u>296,134,122</u>
<u>683,155,372</u> (Continued)	Total Security Lending Investments				<u>683,155,372</u>

SECURITIES PURCHASED BUT NOT SETTLED

(0.8% of Total Portfolio)

U.S. Treasury Securities

Principal	Description	Date of Maturity	Yield Percentage	Amortized Cost
<u>50,000,000</u>	U.S. Treasury	6/30/03	1.9749	<u>50,933,594</u>
<u>50,000,000</u> (Continued)	Total Securities Purchased But Not Settled			<u>50,933,594</u>
<u><u>\$6,212,734,372</u></u> (Concluded)	Total Investments & Certificates of Deposit			<u><u>\$6,204,969,690</u></u>

The accompanying notes are an integral part of these financial statements.